

DERIVATIVES PRICELIST

Contract Type	ISIN	Listing Date	Expiry Date	Days to Expiry	MTM Price	Previous Price	Total Volume Contracts	Total Value	Open Interest Contracts
INDEX									
17-Dec-20	KE6000006210	December 20, 2020	December 17, 2020	38	3,180	3,201			-
18-Mar-21	KE6000007986	March 20, 2020	March 18, 2021	129	3,204	3,226			1
17-Jun-21	KE6000008760	July 19, 2019	June 17, 2021	220	3,229	3,252			-
16-Sep-21	KE7000009768	September 18, 2020	September 16, 2021	311	3,263	3,286			-
SINGLE STOCK FUTURE (\$COM)									
17-Dec-20	KE6000005873	December 20, 2020	December 17, 2020	38	30.90	31.47			26
18-Mar-21	KE6000007655	March 20, 2020	March 18, 2021	129	31.48	32.06			5
17-Jun-21	KE6000008877	July 19, 2019	June 17, 2021	220	32.08	32.67			5
16-Sep-21	KE7000009875	September 18, 2020	September 16, 2021	311	32.76	33.37			-
SINGLE STOCK FUTURE (EQTY)									
17-Dec-20	KE6000006327	December 20, 2020	December 17, 2020	38	34.57	35.19			10
18-Mar-21	KE6000007549	March 20, 2020	March 18, 2021	129	35.21	35.85			7
17-Jun-21	KE6000008984	July 19, 2019	June 17, 2021	220	35.89	36.54			-
16-Sep-21	KE7000009982	September 18, 2020	September 16, 2021	311	36.65	37.32			-
SINGLE STOCK FUTURE (KCBG)									
17-Dec-20	KE6000006103	December 20, 2019	December 17, 2020	38	35.57	34.79			7
18-Mar-21	KE6000007432	March 20, 2020	March 18, 2021	129	36.24	35.44			2
17-Jun-21	KE6000009099	July 19, 2019	June 17, 2021	220	36.93	36.12			-
16-Sep-21	KE7000001094	September 18, 2020	September 16, 2021	311	37.72	36.89			-
SINGLE STOCK FUTURE (EABL)									
17-Dec-20	KE6000005980	December 20, 2019	December 17, 2020	38	152.20	151.55			3
18-Mar-21	KE6000007762	March 20, 2020	March 18, 2021	129	155.05	154.40			-
17-Jun-21	KE6000009107	July 19, 2019	June 17, 2021	220	158.00	157.35			-
16-Sep-21	KE7000001102	September 18, 2020	September 16, 2021	311	161.40	160.70			-
SINGLE STOCK FUTURE (BATK)									
17-Dec-20	KE6000006095	December 20, 2019	December 17, 2020	38	337.60	351.85			-
18-Mar-21	KE6000007325	March 20, 2020	March 18, 2021	129	343.90	358.45			-
17-Jun-21	KE6000009214	July 19, 2019	June 17, 2021	220	350.50	365.35			-
16-Sep-21	KE7000001219	September 18, 2020	September 16, 2021	311	357.95	373.15			-
SINGLE STOCK FUTURE (ABSA)									
17-Dec-20	KE6000006988	December 23, 2019	December 17, 2020	38	9.61	9.55			1
18-Mar-21	KE6000007879	March 20, 2020	March 18, 2021	129	9.79	9.73			-
17-Jun-21	KE6000009438	July 19, 2019	June 17, 2021	220	9.97	9.92			-
16-Sep-21	KE7000001326	September 18, 2020	September 16, 2021	311	10.19	10.13			-

Total Volumes	
Today	Previous
-	-

Total Value	
Today	Previous
-	-

Total Open Interest	
Today	Previous
67	67

Abbr.

MTM: Mark To Market

Open interest: total number of long or short positions that remain outstanding at the end of a particular trading day

Average Traded Price: Means the Volume Weighted Traded Price

SSF- 1000 below Kes.100

100 above Kes.100

INDEX-100

Nominal:

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